FIG. 4

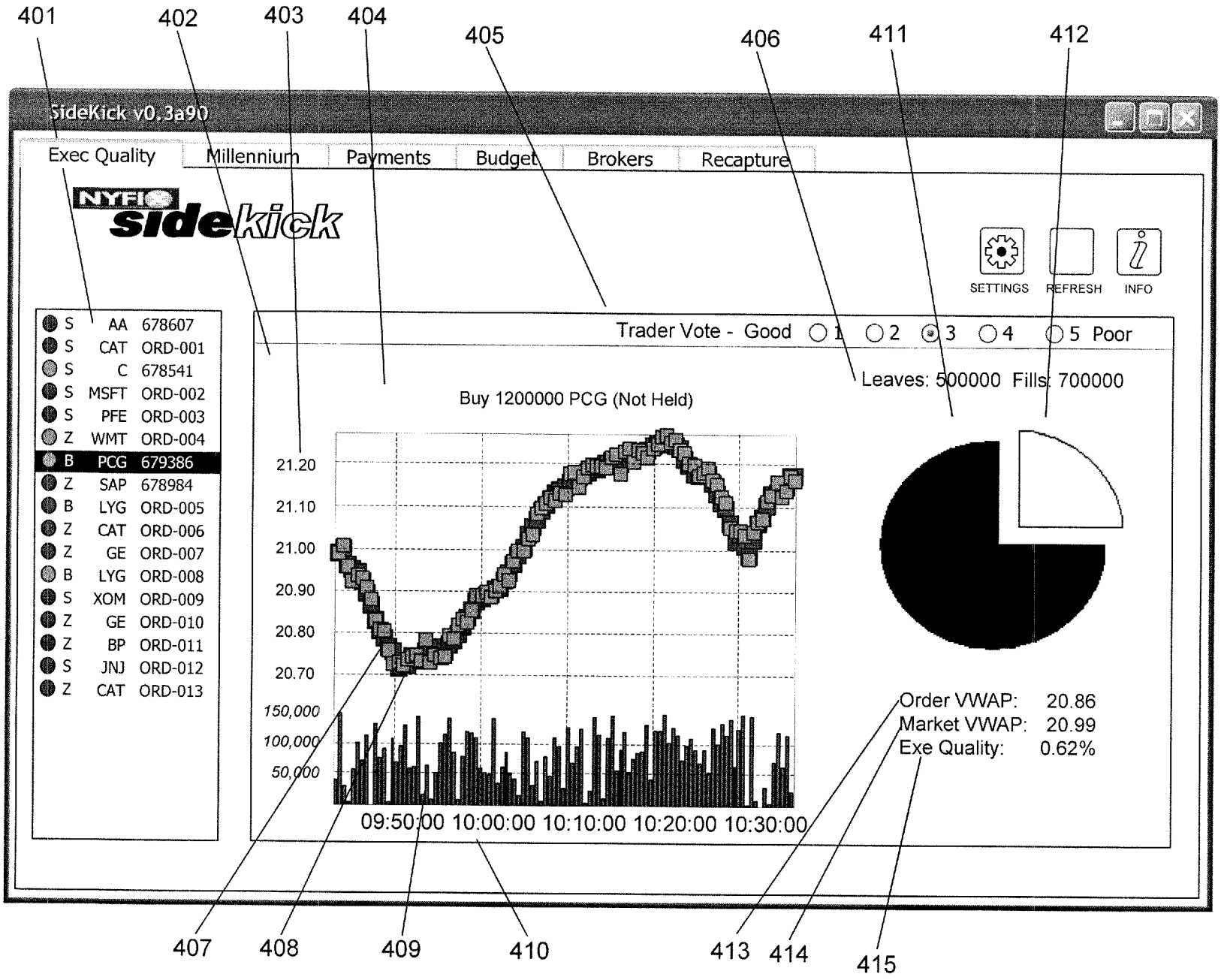

401
402
403
404
405
406
411
412
SideKick v0.3a90
Exec Quality
Millennium
Payments
Budget
Brokers
Recapture
NYFIX sidekick
SETTINGS
REFRESH
INFO
S AA 678607
S CAT ORD-001
S C 678541
S MSFT ORD-002
S PFE ORD-003
Z WMT ORD-004
B PCG 679386
Z SAP 678984
B LYG ORD-005
Z CAT ORD-006
Z GE ORD-007
B LYG ORD-008
S XOM ORD-009
Z GE ORD-010
Z BP ORD-011
S JNJ ORD-012
Z CAT ORD-013
Trader Vote - Good 1 2 3 4 5 Poor
Leaves: 500000 Fills: 700000
Buy 1200000 PCG (Not Held)
21.20
21.10
21.00
20.90
20.80
20.70
150,000
100,000
50,000
09:50:00 10:00:00 10:10:00 10:20:00 10:30:00
Order VWAP: 20.86
Market VWAP: 20.99
Exe Quality: 0.62%
407
408
409
410
413
414
415

FIG. 5

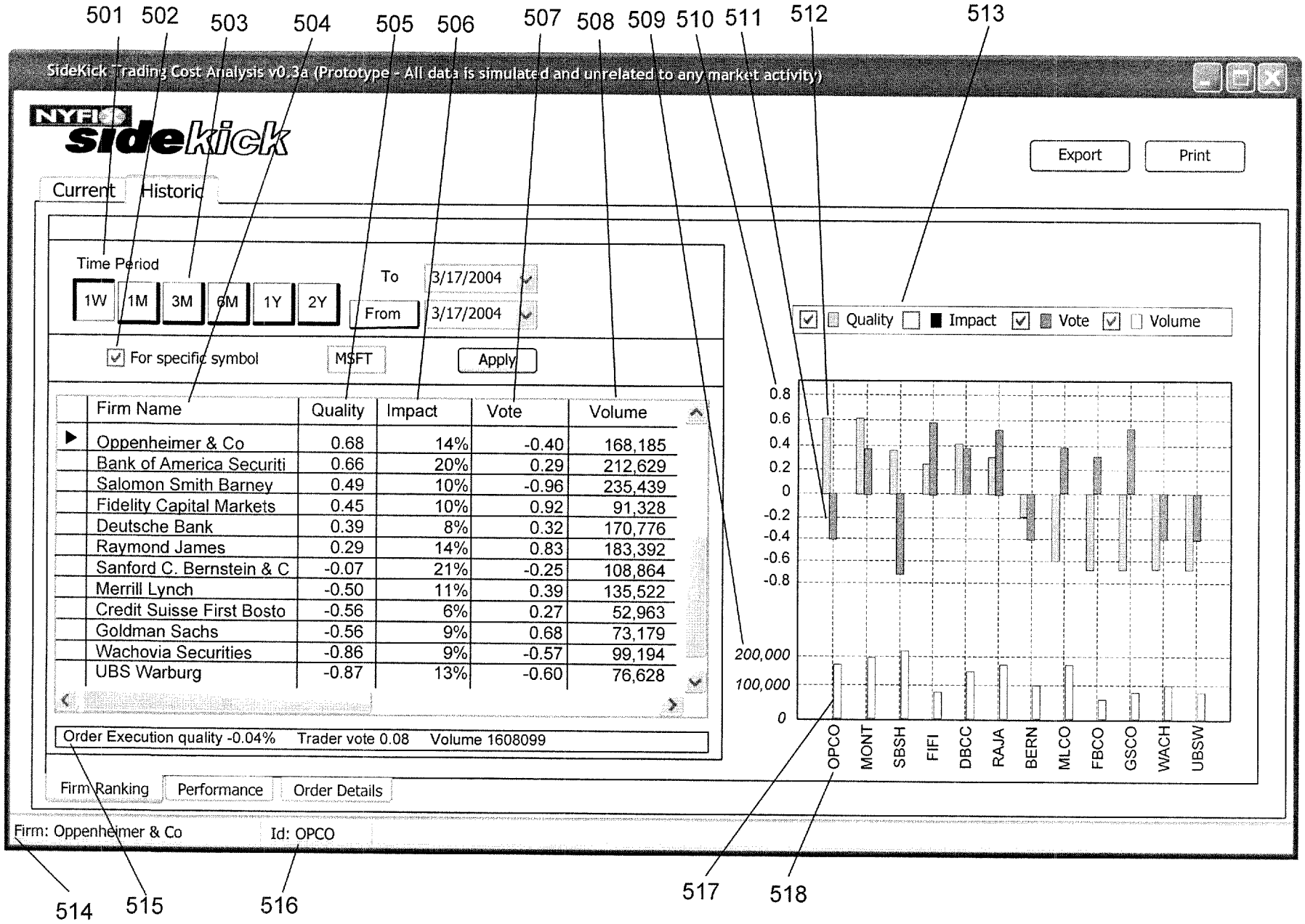

501
502
503
504
505
506
507
508
509
510
511
512
513
SideKick Trading Cost Analysis v0.3a (Prototype - All data is simulated and unrelated to any market activity)
NYFIX sidekick
Export
Print
Current
Historic
Time Period
1W
1M
3M
6M
1Y
2Y
To
3/17/2004
From
3/17/2004
For specific symbol
MSFT
Apply
Quality
Impact
Vote
Volume
Firm Name
Quality
Impact
Vote
Volume
Oppenheimer & Co 0.68 14% -0.40 168,185
Bank of America Securiti 0.66 20% 0.29 212,629
Salomon Smith Barney 0.49 10% -0.96 235,439
Fidelity Capital Markets 0.45 10% 0.92 91,328
Deutsche Bank 0.39 8% 0.32 170,776
Raymond James 0.29 14% 0.83 183,392
Sanford C. Bernstein & C -0.07 21% -0.25 108,864
Merrill Lynch -0.50 11% 0.39 135,522
Credit Suisse First Bosto -0.56 6% 0.27 52,963
Goldman Sachs -0.56 9% 0.68 73,179
Wachovia Securities -0.86 9% -0.57 99,194
UBS Warburg -0.87 13% -0.60 76,628
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
200,000
100,000
0
OPCO
MONT
SBSH
FIFI
DBCC
RAJA
BERN
MLCO
FBCO
GSCO
WACH
UBSW
Order Execution quality -0.04% Trader vote 0.08 Volume 1608099
Firm Ranking
Performance
Order Details
Firm: Oppenheimer & Co
Id: OPCO
514
515
516
517
518

FIG. 6

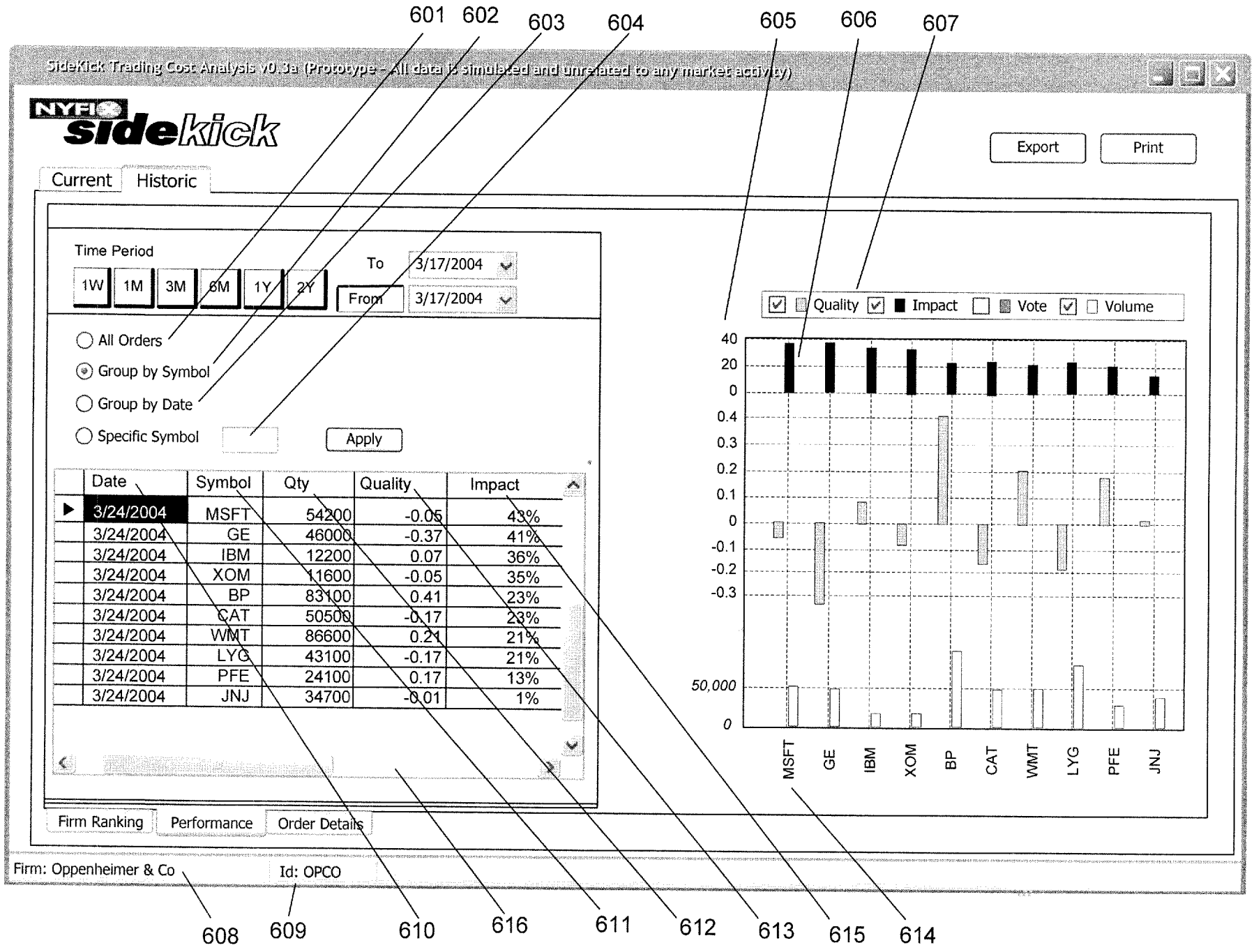
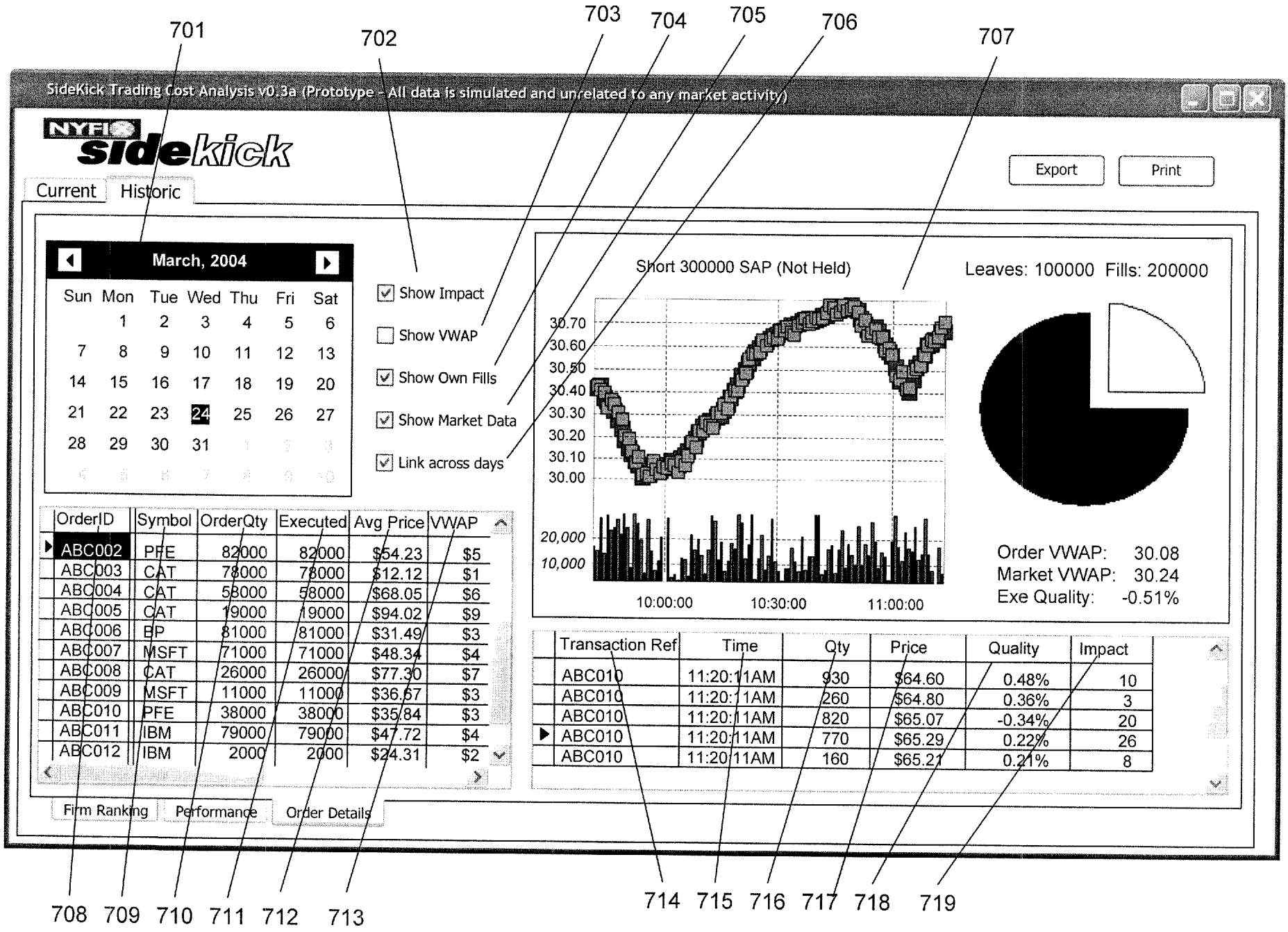
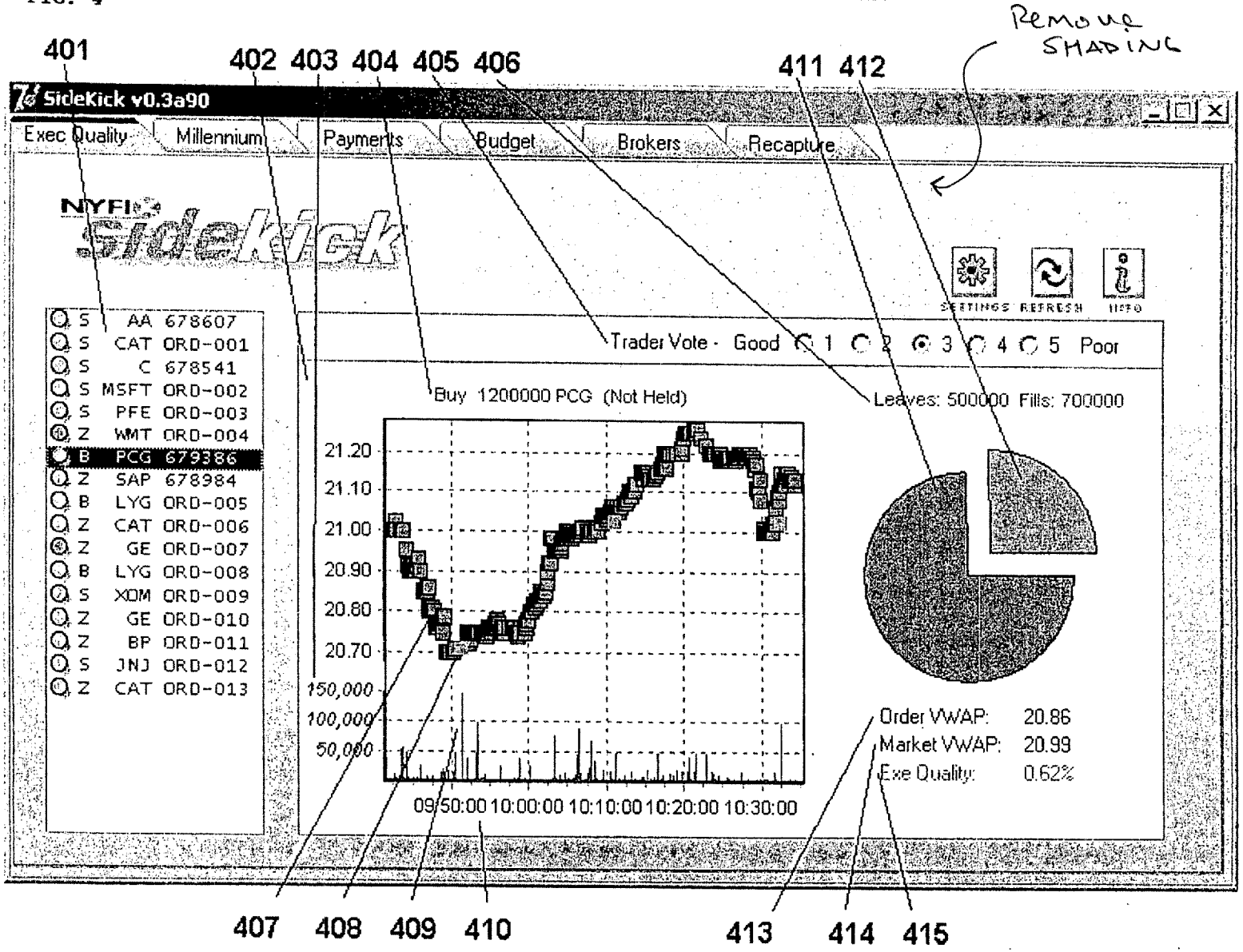

601
602
603
604
605
606
607
SideKick Trading Cost Analysis v0.3a (Prototype - All data is simulated and unrelated to any market activity)
NYFIX sidekick
Export
Print
Current
Historic
Time Period
1W
1M
3M
6M
1Y
2Y
To
3/17/2004
From
3/17/2004
All Orders
Group by Symbol
Group by Date
Specific Symbol
Apply
Quality
Impact
Vote
Volume
Date
Symbol
Qty
Quality
Impact
3/24/2004 MSFT 54200 -0.05 43%
3/24/2004 GE 46000 -0.37 41%
3/24/2004 IBM 12200 0.07 36%
3/24/2004 XOM 11600 -0.05 35%
3/24/2004 BP 83100 0.41 23%
3/24/2004 CAT 50500 -0.17 23%
3/24/2004 WMT 86600 0.21 21%
3/24/2004 LYG 43100 -0.17 21%
3/24/2004 PFE 24100 0.17 13%
3/24/2004 JNJ 34700 -0.01 1%
40
20
0
0.4
0.3
0.2
0.1
0
-0.1
-0.2
-0.3
50,000
0
MSFT
GE
IBM
XOM
BP
CAT
WMT
LYG
PFE
JNJ
Firm Ranking
Performance
Order Details
Firm: Oppenheimer & Co
Id: OPCO
608
609
610
616
611
612
613
615
614

FIG. 7


701
702
703
704
705
706
707
SideKick Trading Cost Analysis v0.3a (Prototype - All data is simulated and unrelated to any market activity)
NYFIX sidekick
Export
Print
Current
Historic
March, 2004
Sun Mon Tue Wed Thu Fri Sat
1 2 3 4 5 6
7 8 9 10 11 12 13
14 15 16 17 18 19 20
21 22 23 24 25 26 27
28 29 30 31
Show Impact
Show VWAP
Show Own Fills
Show Market Data
Link across days
Short 300000 SAP (Not Held)
Leaves: 100000 Fills: 200000
30.70
30.60
30.50
30.40
30.30
30.20
30.10
30.00
20,000
10,000
10:00:00
10:30:00
11:00:00
Order VWAP: 30.08
Market VWAP: 30.24
Exe Quality: -0.51%
OrderID | Symbol | OrderQty | Executed | Avg Price | VWAP
ABC002 | PFE | 82000 | 82000 | $54.23 | $5
ABC003 | CAT | 78000 | 78000 | $12.12 | $1
ABC004 | CAT | 58000 | 58000 | $68.05 | $6
ABC005 | CAT | 19000 | 19000 | $94.02 | $9
ABC006 | BP | 81000 | 81000 | $31.49 | $3
ABC007 | MSFT | 71000 | 71000 | $48.34 | $4
ABC008 | CAT | 26000 | 26000 | $77.30 | $7
ABC009 | MSFT | 11000 | 11000 | $36.67 | $3
ABC010 | PFE | 38000 | 38000 | $35.84 | $3
ABC011 | IBM | 79000 | 79000 | $47.72 | $4
ABC012 | IBM | 2000 | 2000 | $24.31 | $2
Transaction Ref | Time | Qty | Price | Quality | Impact
ABC010 | 11:20:11AM | 930 | $64.60 | 0.48% | 10
ABC010 | 11:20:11AM | 260 | $64.80 | 0.36% | 3
ABC010 | 11:20:11AM | 820 | $65.07 | -0.34% | 20
ABC010 | 11:20:11AM | 770 | $65.29 | 0.22% | 26
ABC010 | 11:20:11AM | 160 | $65.21 | 0.21% | 8
Firm Ranking
Performance
Order Details
708
709
710
711
712
713
714
715
716
717
718
719

Title: **PROCESS FOR PROVIDING TIMELY QUALITY INDICATION OF MARKET GOODS**
Inventor: **Peter Hansen, et al.**
Docket No.: **1100-078**

FIG. 4



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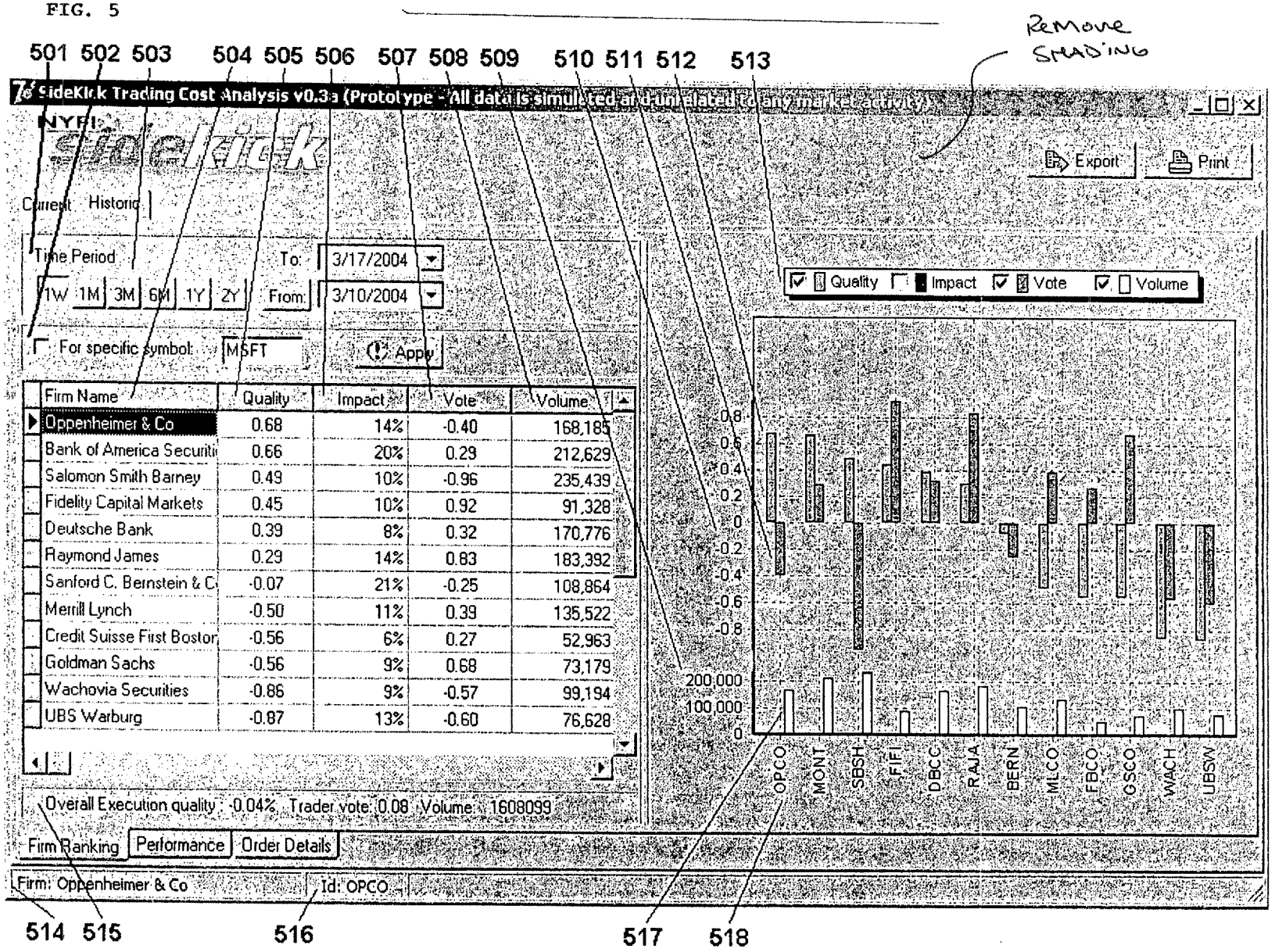
EV 398341296 US

Title: **PROCESS FOR PROVIDING TIMELY QUALITY INDICATION OF MARKET GOODS**
Inventor: **Peter Hansen, et al.**
Docket No.: **1100-078**

FIG. 5



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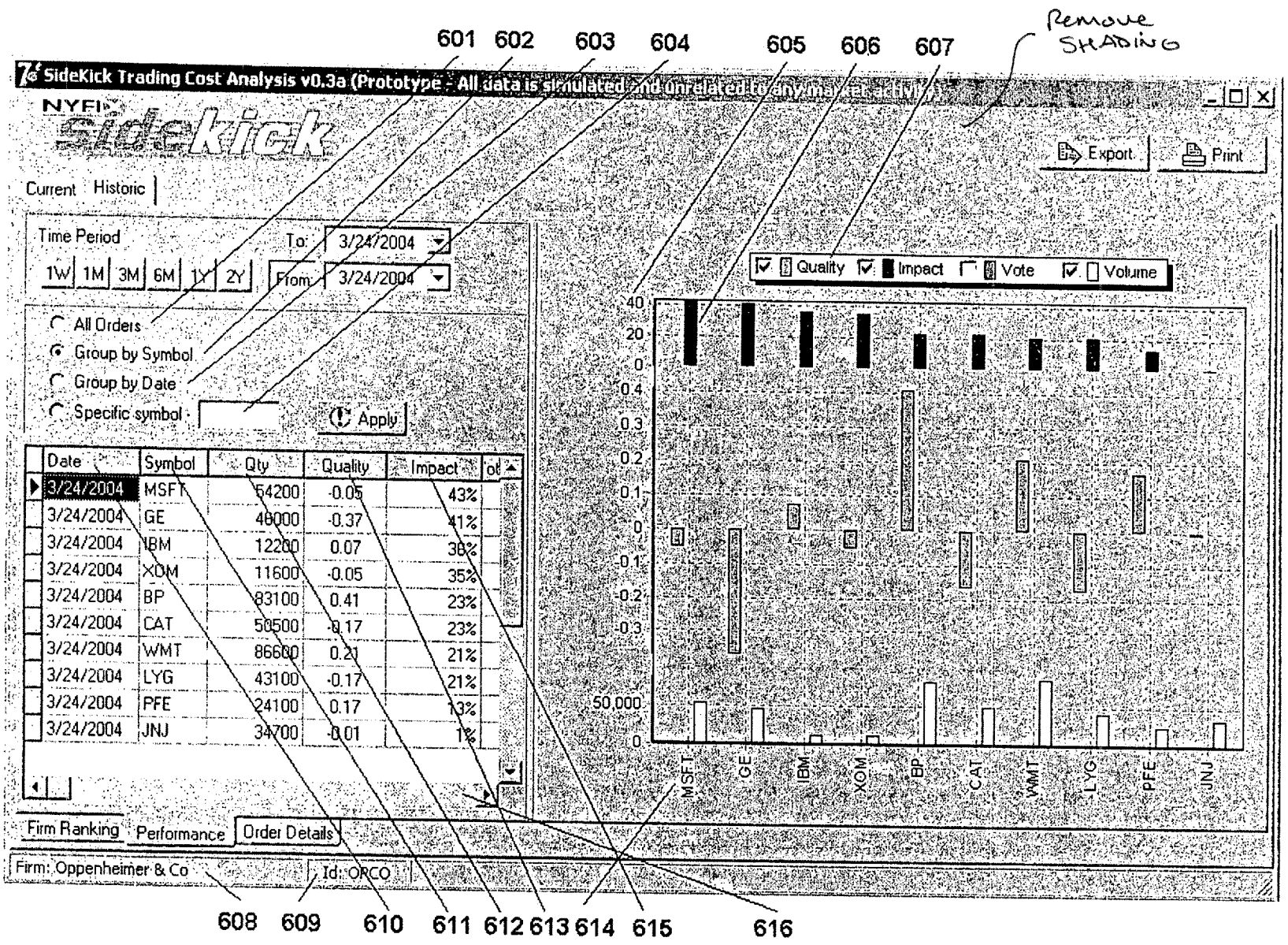
Title: **PROCESS FOR PROVIDING TIMELY QUALITY INDICATION OF MARKET GOODS**
Inventor: **Peter Hansen, et al.**
Docket No.: **1100-078**

Fig. 6



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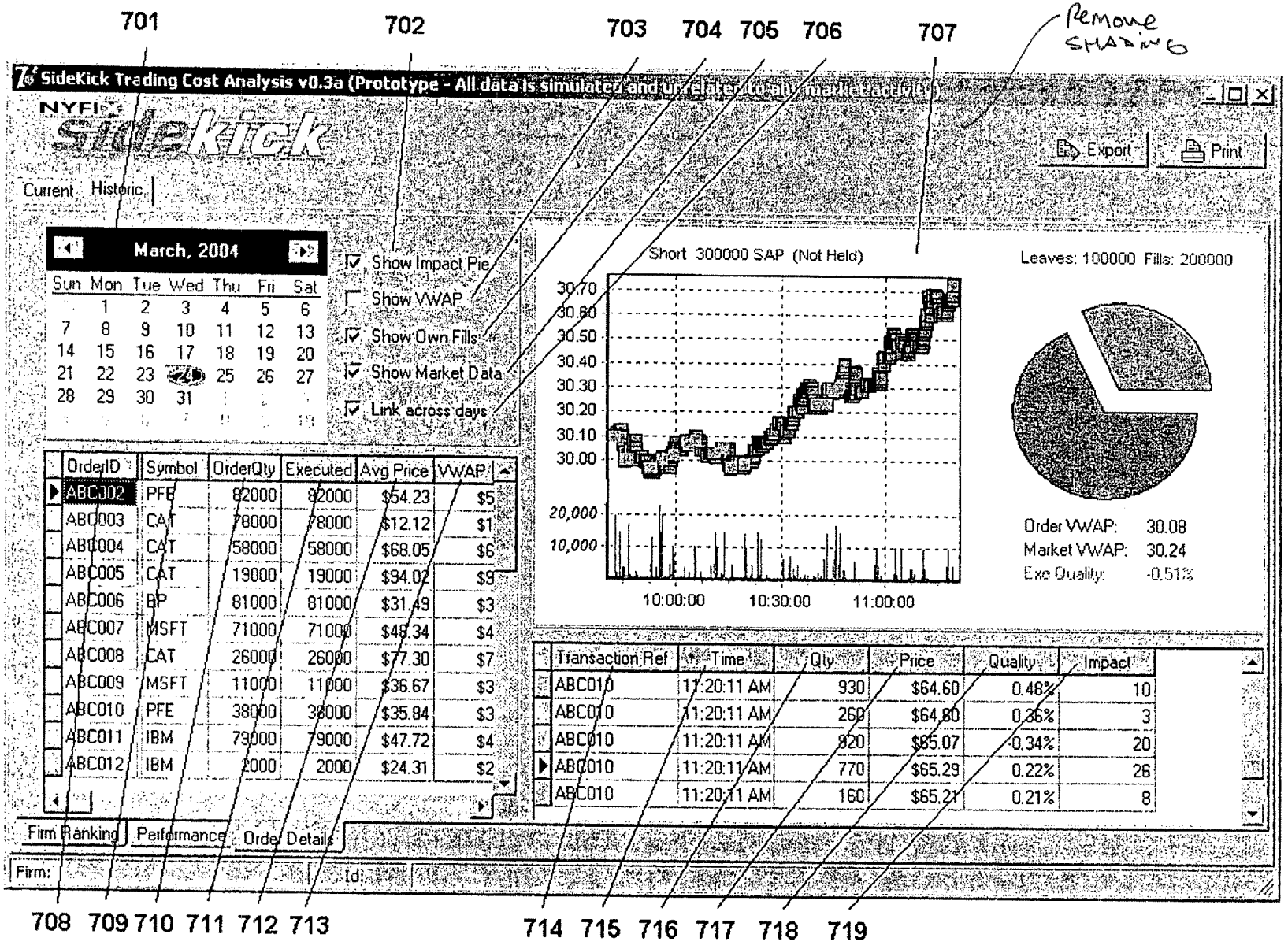
Title: PROCESS FOR PROVIDING TIMELY QUALITY INDICATION OF MARKET GOODS
Inventor: Peter Hansen, et al.
Docket No.: 1100-078

Fig. 7



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